

FIG. 1

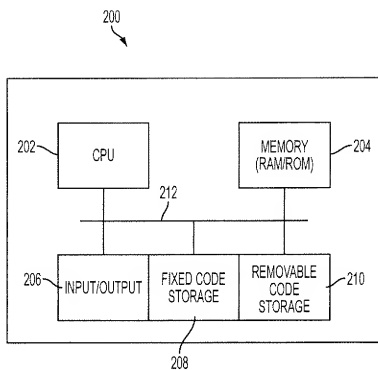


FIG. 2

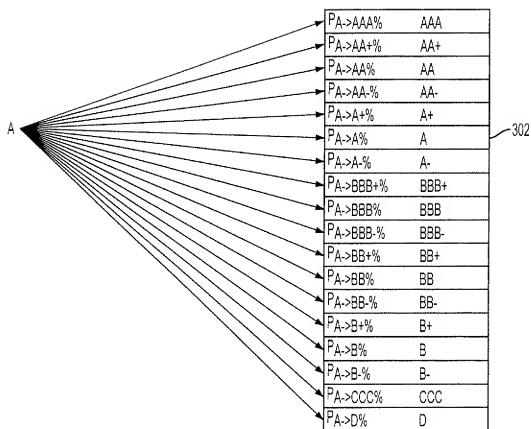


FIG. 3

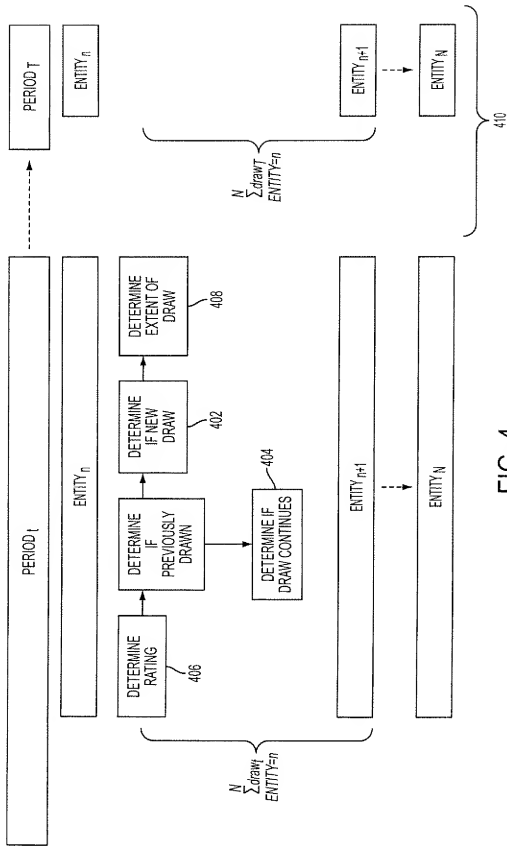


FIG. 4

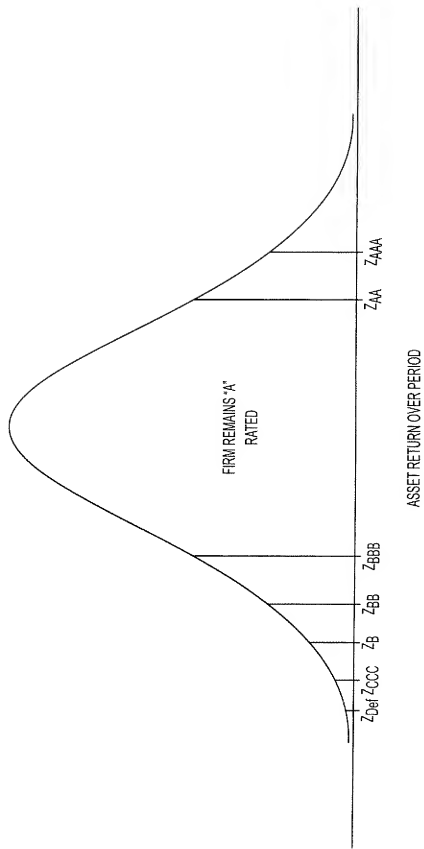


FIG. 5

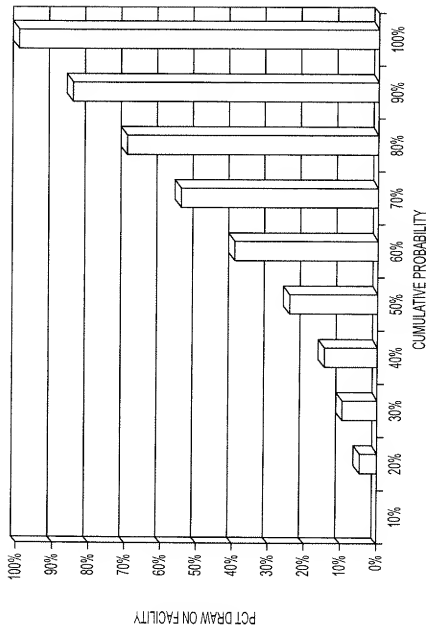


FIG. 6

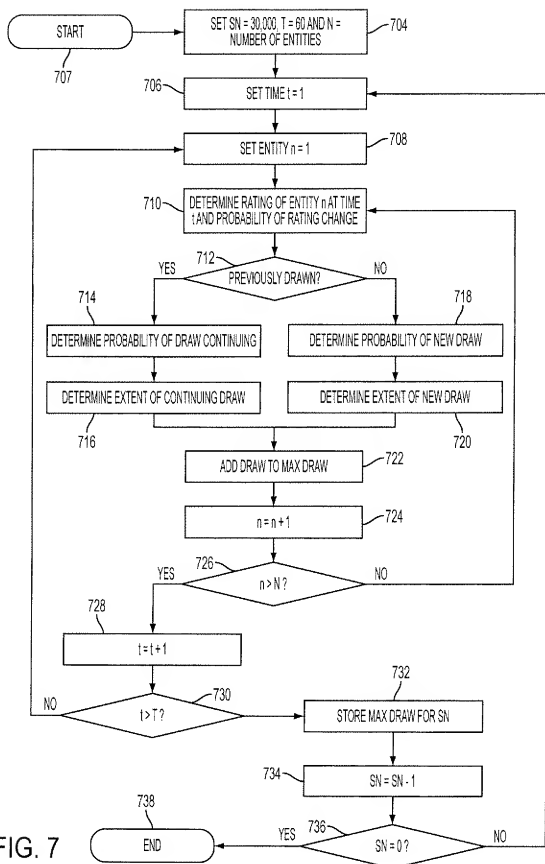


FIG. 7

ENTITY A	SIMULATION PERIOD							1	808			
	802 ASSET	804 MATURITY	806 BEGINNING RATING	812 ENDING RATING	818 PREVIOUS DRAW	819 CONTINUING DRAW	824 DRAW THIS PERIOD					
810	1	60	AA	AA	NO	NO	0					
	2	48	A+	A+	NO	NO	0					
	3	60	AA+	AA+	NO	NO	0					
	4	54	A-	A-	NO	NO	0					
	814	5	BBB+	A-	NO	NO	0					
		6	48	AA	AA	NO	NO	0				
	816	7	A-	BBB+	NO	NO	0					
		8	48	BBB	BBB	YES	NO	0				
	820	9	36	A	A	NO	NO	0				
		10	60	A+	A+	NO	NO	0				
	11	54	AA	AA	NO	NO	0					
	12	36	AAA	AA	NO	NO	0					
	822	13	60	BB-	BB-	YES	YES	10				
		14	43	A	A	NO	NO	0				
826 TOTAL THIS PERIOD								10				

FIG. 8

ENTITY A	SIMULATION PERIOD					2-902		
	904 ASSET	906 MATURITY	908 BEGINNING RATING	910 ENDING RATING	912 PREVIOUS DRAW	914 CONTINUING DRAW	916 DRAW THIS PERIOD	
	1	59	AA	AA	NO	NO	0	
	2	47	A+	A+	NO	NO	0	
	3	59	AA+	AA+	NO	NO	0	
	4	53	A-	A-	NO	NO	0	
	5	59	A-	A-	NO	NO	0	
	6	47	AA	AA	NO	NO	0	
	7	47	BBB+	BBB+	NO	NO	10	
922	8	47	BBB	BBB	NO	NO	0	
918	9	35	A	A	NO	NO	0	
	10	59	A+	A+	NO	NO	0	
	11	53	AA	AA	NO	NO	0	
	12	35	AA	AA	NO	NO	0	
920	13	59	BB-	BB-	YES	YES	10	
	14	42	A	A	NO	NO	0	
	924 TOTAL THIS PERIOD							20

FIG. 9

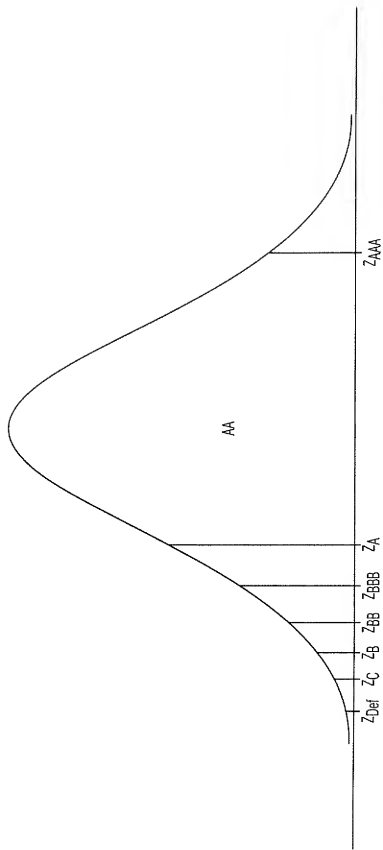


FIG. 10

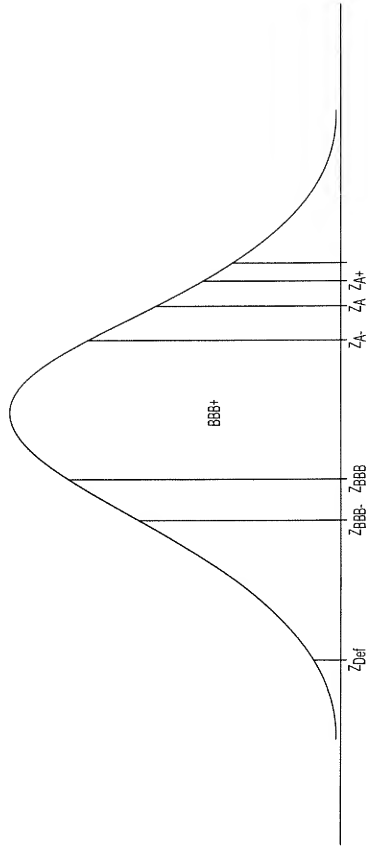


FIG. 11

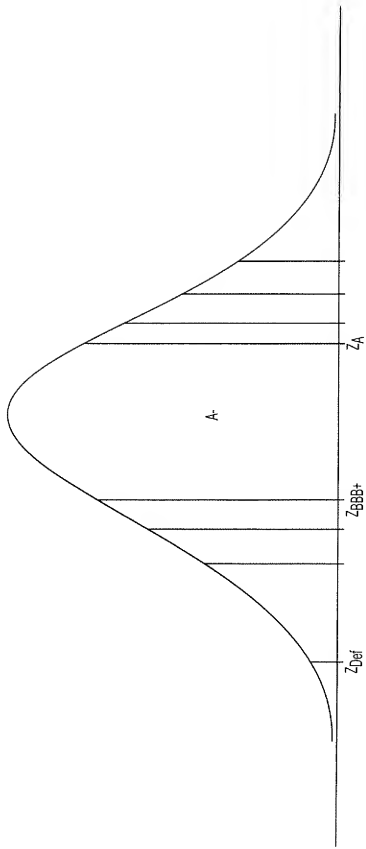


FIG. 12

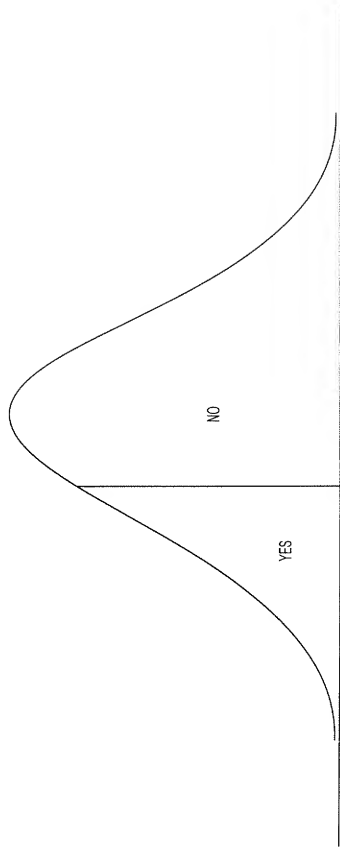


FIG. 13

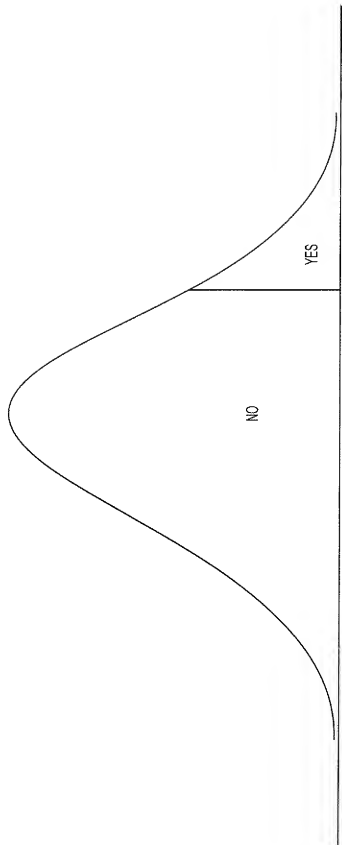


FIG. 14

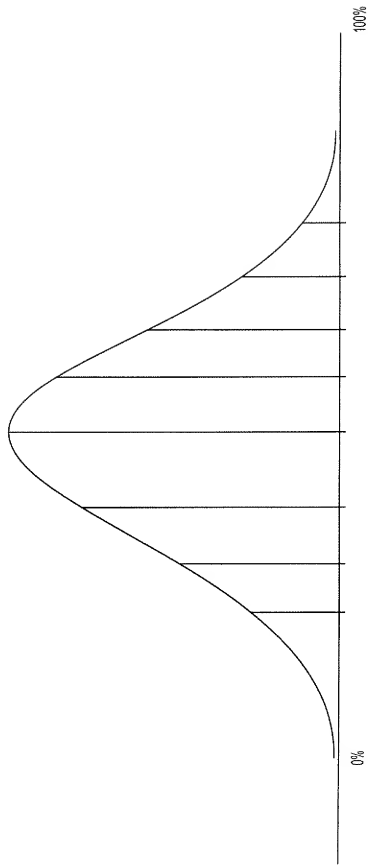


FIG. 15

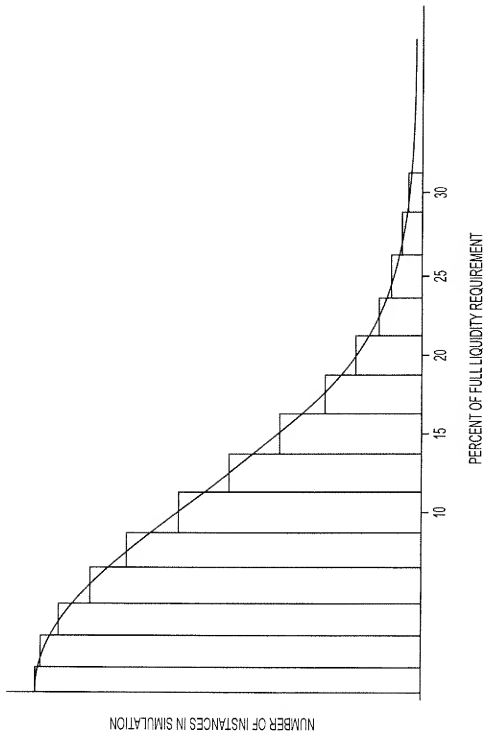


FIG. 16A

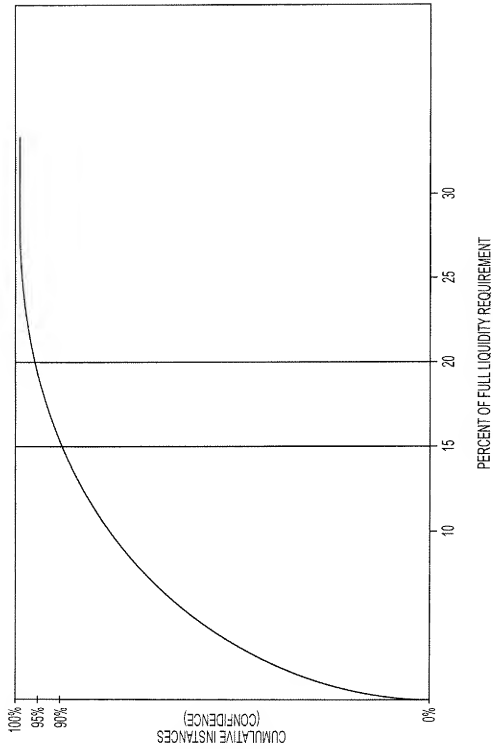


FIG. 16B

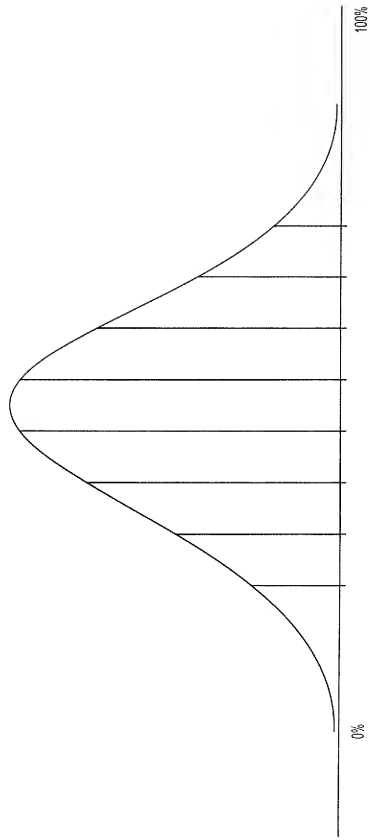


FIG. 17

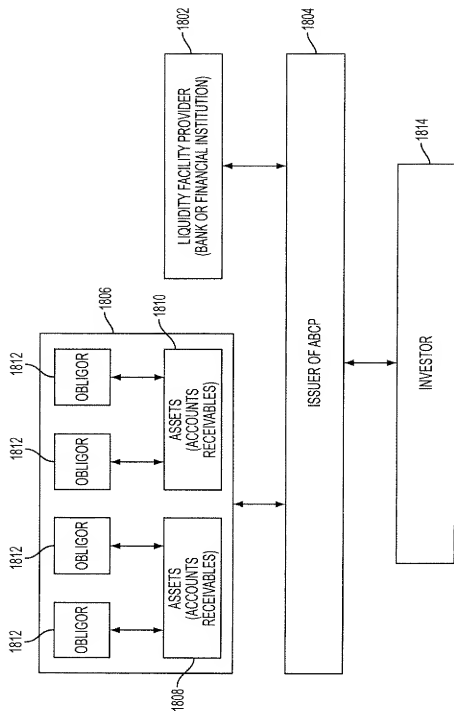


FIG. 18
PRIOR ART